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CURRENCY DERIVATIVES

CURRENCY FUTURES AND OPTIONS TURNOVER SUMMARY

DATE: 23/12/2016

Contract	Strike	Call/Put	Product	No of Trades	No. of Contracts	Foreign Value	
$ / R 27-Jan-17	13.50	P	Any day expiry	2	120	120,000.00	0.00
$ / R 24-Feb-17	13.50	P	Any day expiry	2	120	120,000.00	0.00
$ / R 13-Mar-17			Foreign Exchange Future	18	8,811	8,811,000.00	0.00
£ / R 13-Mar-17			Foreign Exchange Future	1	50	50,000.00	0.00
€ / R 13-Mar-17			Foreign Exchange Future	1	40	40,000.00	0.00
AU$ / R 13-Mar-17			Foreign Exchange Future	1	1	1,000.00	0.00
$ / R 29-Mar-17	15.44	C	Any day expiry	3	142	142,000.00	0.00
$ / R 25-Apr-17	15.69	C	Any day expiry	2	120	120,000.00	0.00
$ / R 26-May-17	13.50	P	Any day expiry	2	120	120,000.00	0.00
€ / R 19-Jun-17			Foreign Exchange Future	1	20	20,000.00	0.00
$ / R 28-Jun-17		P	Any day expiry	2	120	120,000.00	0.00
$ / R 27-Jul-17	16.53	C	Any day expiry	2	120	120,000.00	0.00
$ / R 29-Aug-17	13.50	P	Any day expiry	2	120	120,000.00	0.00
$ / R 27-Sep-17	17.13	C	Any day expiry	2	120	120,000.00	0.00
$ / R 27-Oct-17		P	Any day expiry	2	120	120,000.00	0.00
$ / R 28-Nov-17	17.74	C	Any day expiry	2	120	120,000.00	0.00
$ / R 22-Dec-17	18.02	C	Any day expiry	2	120	120,000.00	0.00

Contract	Strike	Call/Put	Product	No of Trades	No. of Contracts	Foreign Value	
Total Futures				**23**	**8,944**	**8,944,000.00**	**0.00**
Total Options				**24**	**1,440**	**1,440,000.00**	**0.00**
Grand Total for Currency Future Turnover Summary				**47**	**10,384**	**10,384,000.00**	**0.00**